

G1 Execution Services, LLC(ETMM)	6.24	7.19	0.00	2.26	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	2.87	0.00	4.35	18.39	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.19	1.33	0.00	0.32	3.45	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.64	0.60	0.00	0.65	3.45	0	0	0	0	0	0	0	0
Cboe EDGX U.S. Equities Exchange(EDGX)	0.50	0.00	0.00	3.23	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	0.15	0.12	4.35	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

Cboe EDGX U.S. Equities Exchange(EDGX)	1.64	0.00	0.00	28.07	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.31	1.32	0.00	0.00	4.65	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.64	0.62	0.00	0.00	3.49	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.62	0.00	3.23	10.09	0.00	0	0	0	0	0	0	0	0
NYSE American(AMEX)	0.51	0.00	6.45	7.89	0.00	0	0	0	0	0	0	0	0

Material Aspects:

January 2020

Option Contracts

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	75.00	25.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Non-Marketable Limit Orders(%)	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Susquehanna Capital Group(SUSQ)	50.00	33.33	100.00	0.00	0.00	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	37.50	50.00	0.00	0.00	0.00	0	0	0	0	0	0	0	0
MORGAN STANLEY & CO. LLC(MSCO)	12.50	16.67	0.00	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

New York Stock Exchange(NYSE)	2.35	0.00	4.76	24.53	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1.55	1.72	2.38	0.00	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	0.74	0.79	0.00	0.63	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.69	0.66	0.00	0.00	6.67	0	0	0	0	0	0	0	0
State Street Global Markets, LLC(SSBS)	0.52	0.53	2.38	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

Cboe EDGX U.S. Equities Exchange(EDGX)	1.01	0.00	0.00	27.41	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	0.98	0.95	0.00	0.00	8.33	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	0.90	0.00	0.00	24.44	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.65	0.00	5.13	16.30	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	0.44	0.46	0.00	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

February 2020

Option Contracts

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	50.00	50.00	0.00	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Non-Marketable Limit Orders(%)	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDRG)	100.00	100.00	100.00	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

New York Stock Exchange(NYSE)	2.86	0.00	3.07	25.73	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	2.08	2.42	0.00	0.21	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.94	2.00	0.61	0.42	23.53	0	0	0	0	0	0	0	0
State Street Global Markets, LLC(SSBS)	1.03	0.76	10.43	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects:

G1 Execution Services, LLC(ETMM)	6.58	7.11	6.76	1.42	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	4.13	4.48	2.90	0.61	5.26	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	2.31	0.00	1.93	28.46	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1.81	1.95	0.97	0.41	3.51	0	0	0	0	0	0	0	0
Cboe EDGX U.S. Equities Exchange(EDGX)	1.79	0.00	0.00	22.76	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	1.41	1.59	0.00	0.20	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	0.80	0.00	0.48	9.96	0.00	0	0	0	0	0	0	0	0

Material Aspects:

March 2020

Option Contracts

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	85.71	0.00	14.29	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders(%)	Market Orders(%)	Marketable Limit Orders(%)	Non-Marketable Limit Orders(%)	Other Orders(%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
Citadel Securities LLC(CDRG)	42.86	33.33	0.00	100.00	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	42.86	50.00	0.00	0.00	0.00	0	0	0	0	0	0	0	0
MORGAN STANLEY & CO. LLC(MSCO)	14.29	16.67	0.00	0.00	0.00	0	0	0	0	0	0	0	0

Material Aspects: